

**Please type or print:**

Name of Reporting Entity:

ID Number:

As of Date:

Name of Contact if We Have  
Questions:

Contact's Phone Number:

Name and Title of Officer  
Authorized to Sign Report:

**Please read carefully and  
sign below:**

I, \_\_\_\_\_,

*(Signature of Officer  
Authorized to Sign Report)*  
of the reporting entity do  
hereby declare that the  
Treasury International Capital  
D report for this report date has  
been prepared in conformance  
with the instructions and is true  
to the best of my knowledge  
and belief.

QUARTERLY REPORT TO FEDERAL RESERVE BANK OF NEW YORK

# **REPORT OF HOLDINGS OF, AND TRANSACTIONS IN, FINANCIAL DERIVATIVES CONTRACTS**

## **Legal basis and confidentiality statement:**

This report is required by law (22 U.S.C. 286f; 22 U.S.C. 3103; E.O. 10033; 31 C.F.R. 128.1 (a)). Failure to report can result in a civil penalty of not less than \$2,500 and not more than \$25,000. Willful failure to report can result in criminal prosecution and upon conviction a fine of not more than \$10,000; and, if an individual, imprisonment for not more than one year, or both. Any officer, director, employee, or agent of any corporation who knowingly participates in such violation may, upon conviction, be punished by a like fine, imprisonment, or both (22 U.S.C. 3105 (a) and (b); 31 C.F.R. 128.4 (a) and (b)).

Data reported on this form will be held in confidence by the Department of the Treasury, the Board of Governors of the Federal Reserve System, and the Federal Reserve Bank of New York acting as fiscal agent for the Treasury. The data reported by individual respondents will not be published or otherwise publicly disclosed; information may be given to other Federal agencies, insofar as authorized by applicable law (44 U.S.C. 3501 *et seq.*; 22 U.S.C. 3101 *et seq.*). Aggregate data derived from reports on this form may be published or otherwise disclosed only in a manner that does not specifically identify any individual respondent.

Note: No person is required to respond to any U.S. Government collection of information unless the form displays a currently valid control number assigned by the Office of Management and Budget (OMB).

# **FORM D**

**DEPARTMENT OF THE  
TREASURY**

Office of the Assistant Secretary  
for International Affairs

**DRAFT**

Form Approved  
OMB Control No. 1505-XXXX

## **Important notes:**

- Before preparing this report, please read the Instructions carefully.
- Additional copies of this form, the Instructions, and the answers to Frequently Asked Questions can be obtained at the following web site:  
**[www.ustreas.gov/tic/forms.html](http://www.ustreas.gov/tic/forms.html)**
- This report should be filed no later than the sixtieth calendar day following the last day of the quarter.
- Amounts should be reported in millions of dollars.

<b>PART 1 - HOLDINGS OF, AND TRANSACTIONS IN, DERIVATIVES CONTRACTS WITH FOREIGN-RESIDENTS</b>				
<b>DERIVATIVES CONTRACTS BY MAJOR RISK CATEGORY</b>		<b>FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER</b>		<b>U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS</b>
		<b>GROSS POSITIVE</b>	<b>GROSS NEGATIVE</b>	
		<b>1 millions</b>	<b>2 millions</b>	<b>3 millions</b>
	<b>OVER-THE-COUNTER CONTRACTS</b>			
<b>1</b>	<b>SINGLE - CURRENCY INTEREST RATE CONTRACTS</b>			
<b>1.a</b>	<b>FORWARDS</b>			
<b>1.b</b>	<b>SWAPS</b>			
<b>1.c</b>	<b>OPTIONS</b>			
<b>2</b>	<b>FOREIGN EXCHANGE CONTRACTS</b>			
<b>2.a</b>	<b>FORWARDS</b>			
<b>2.b</b>	<b>SWAPS</b>			
<b>2.c</b>	<b>OPTIONS</b>			
<b>3</b>	<b>OTHER CONTRACTS</b>			
	<b>EXCHANGE-TRADED CONTRACTS</b>			
<b>4</b>	<b>OWN DERIVATIVES CONTRACTS ON FOREIGN EXCHANGES</b>			
<b>5</b>	<b>U.S. CUSTOMERS' DERIVATIVES CONTRACTS ON FOREIGN EXCHANGES</b>			
<b>6</b>	<b>FOREIGN COUNTERPARTY DERIVATIVES CONTRACTS ON U.S. EXCHANGES</b>			
<b>7</b>	<b>GRAND TOTAL</b>			
	<b>OF WHICH:</b>			
<b>M.1</b>	<b>CONTRACTS WITH OWN FOREIGN OFFICES</b>			
<b>M.2</b>	<b>CONTRACTS WITH FOREIGN OFFICIAL INSTITUTIONS</b>			
<b>M.3</b>	<b>CONTRACTS OF U.S. DEPOSITORY INSTITUTIONS WITH FOREIGNERS</b>			

PART 2 - HOLDINGS OF, AND TRANSACTIONS IN, DERIVATIVES CONTRACTS WITH FOREIGN-RESIDENTS BY COUNTRY			
FOREIGN COUNTRY	FAIR VALUE OF DERIVATIVES CONTRACTS WITH FOREIGN RESIDENTS AT END OF REPORTING QUARTER		U.S. NET SETTLEMENTS DURING THE QUARTER WITH FOREIGN RESIDENTS
	GROSS POSITIVE	GROSS NEGATIVE	
	1 millions	2 millions	3 Millions

EUROPE  
Austria  
Belgium  
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